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An efficient recursive shooting method for the optimal control of time-varying systems with state time-delay

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Highlights

- The optimal control of linear time-varying systems with state time-delay is considered.
- The new method requires solving only a sequence of linear non-delay two-point boundary value problems.
- The convergence analysis of the proposed approach is provided.
- The suggested technique reduces the computational effort, effectively.
- The presented results demonstrate the efficiency and high accuracy of the suggested approach.

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